



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Matched Trades Report

Report for 28/09/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
9:20:58	R186	On 07/02/2013		Bond Future	1	500,000	6,382.87	Member	Buy
9:20:58	R186	On 07/02/2013		Bond Future	1	500,000	0.00	Client	Sell
12:15:05	R186	On 01/11/2012		Bond Future	1	1,000,000	13,023.80	Member	Buy
12:15:05	R186	On 01/11/2012		Bond Future	1	1,000,000	0.00	Client	Sell
Total for R186 Bond Future					4	3,000,000	19,406.67		
13:25:50	R197	On 01/11/2012		Bond Future	1	2,000,000	0.00	Member	Sell
13:25:50	R197	On 01/11/2012		Bond Future	1	2,000,000	55,579.20	Client	Buy
Total for R197 Bond Future					2	4,000,000	55,579.20		
13:02:55	R203	On 07/02/2013		Bond Future	1	250,000,000	2,818,092.00	Member	Buy
13:02:55	R203	On 07/02/2013		Bond Future	1	250,000,000	0.00	Member	Sell
13:09:15	R203	On 07/02/2013		Bond Future	1	250,000,000	2,818,092.00	Member	Buy
13:09:15	R203	On 07/02/2013		Bond Future	1	250,000,000	0.00	Member	Sell
16:23:54	R203	On 07/02/2013		Bond Future	1	300,000	0.00	Client	Sell
16:23:54	R203	On 07/02/2013		Bond Future	1	7,000,000	0.00	Client	Sell
16:23:54	R203	On 07/02/2013		Bond Future	1	7,000,000	78,864.57	Member	Buy
16:23:54	R203	On 07/02/2013		Bond Future	1	58,000,000	654,248.24	Member	Buy
16:50:47	R203	On 07/02/2013		Bond Future	1	16,400,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013		Bond Future	1	12,500,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013		Bond Future	1	10,000,000	0.00	Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	9,000,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	4,800,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	1,100,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	600,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	600,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	600,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	500,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	500,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	400,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	400,000	0.00	Client	Sell
16:50:47	R203	On 07/02/2013			Bond Future	1	300,000	0.00	Client	Sell
Total for R203 Bond Future						22	1,130,000,000	6,369,296.81		
12:40:46	R208	On 07/02/2013			Bond Future	1	100,000,000	0.00	Client	Sell
12:40:46	R208	On 07/02/2013			Bond Future	1	100,000,000	1,032,219.30	Member	Buy
16:29:57	R208	On 07/02/2013			Bond Future	1	20,000,000	207,076.42	Member	Buy
16:29:57	R208	On 07/02/2013			Bond Future	1	20,000,000	0.00	Client	Sell
Total for R208 Bond Future						4	240,000,000	1,239,295.72		
Grand Total for all Instruments						32	1,377,000,000	7,683,578.39		